

1.3.2 Financial vehicle corporations engaged in synthetic securitisation

1.3.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total 1	Deposits and loan claims		Securitised loans		Debt securities held 6	Other securitised assets 7	Equity and investment fund shares/units 8	Other assets 9
		Euro area MFIs 3		Originated by euro area MFIs 5					
Outstanding amounts									
2020 Q3	89.3	11.1	5.4	7.1	5.1	42.9	0.0	10.3	18.0
Q4	89.6	11.7	5.7	6.9	5.4	41.6	0.0	15.8	13.5
2021 Q1	89.6	11.9	5.6	7.4	5.6	40.6	0.0	15.5	14.2
Q2	92.2	11.9	5.9	7.4	5.8	41.4	0.0	17.9	13.4
Q3 ^(p)	90.5	10.3	6.3	7.5	5.9	41.8	0.0	17.6	13.2
Transactions									
2020 Q3	-0.4	-0.9	-1.0	0.4	0.4	-1.5	0.0	0.7	0.9
Q4	1.6	0.8	0.4	0.0	0.3	-1.5	0.0	4.9	-2.6
2021 Q1	-0.5	0.1	-0.1	0.4	0.3	-1.2	0.0	-0.6	0.8
Q2	3.1	0.1	0.3	0.2	0.2	1.0	0.0	2.0	-0.2
Q3 ^(p)	-2.1	-1.6	0.4	0.0	0.0	0.3	0.0	-0.4	-0.4

Source: ECB.

1.3.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total 1	Loans and deposits received 2	Debt securities issued			Capital and reserves 6	Other liabilities 7
			Total 3	Up to two years 4	Over two years 5		
Outstanding amounts							
2020 Q3	89.3	1.2	82.5	10.7	71.8	0.1	5.5
Q4	89.6	2.0	81.7	11.6	70.1	0.1	5.9
2021 Q1	89.6	1.7	82.6	12.1	70.5	0.1	5.3
Q2	92.2	1.1	85.5	15.3	70.3	0.1	5.4
Q3 ^(p)	90.5	1.2	84.3	14.0	70.2	0.1	4.8
Transactions							
2020 Q3	-0.4	-0.1	0.7	0.5	0.3	0.0	-1.1
Q4	1.6	0.7	0.9	0.8	0.1	0.0	-0.1
2021 Q1	-0.5	-0.3	0.1	0.7	-0.6	0.0	-0.3
Q2	3.1	-0.6	3.3	3.1	0.1	0.1	0.3
Q3 ^(p)	-2.1	0.1	-1.3	-1.3	0.0	0.1	-0.9

Source: ECB.

1.3.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitized loans						Debt securities held				
	Total 1	Originated by the euro area residents				Originated by non-euro area residents 6	Total 7	Issued by euro area residents			Issued by non-euro area residents 11
		Originated by MFIs 3	Originated by MFIs		MFIs 8			Non-MFIs 9	Financial vehicle corporations 10		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2020 Q3	7.1	5.2	5.1	0.7	2.0	1.9	42.9	5.5	15.0	1.3	22.4
Q4	6.9	5.4	5.4	0.6	2.3	1.5	41.6	5.5	14.3	1.4	21.8
2021 Q1	7.4	5.7	5.6	0.6	2.4	1.7	40.6	5.5	14.6	1.3	20.5
Q2	7.4	5.8	5.8	0.6	2.5	1.6	41.4	5.5	14.6	1.2	21.4
Q3 ^(p)	7.5	5.9	5.9	0.6	2.6	1.7	41.8	5.4	14.4	1.1	22.1
Transactions											
2020 Q3	0.4	0.4	0.4	0.0	0.4	0.0	-1.5	0.3	-0.3	-0.7	-1.5
Q4	0.0	0.3	0.3	-0.1	0.3	-0.3	-1.5	0.0	-0.9	0.1	-0.6
2021 Q1	0.4	0.3	0.3	0.0	0.1	0.1	-1.2	0.0	0.4	0.0	-1.5
Q2	0.2	0.2	0.2	0.0	0.1	0.0	1.0	0.0	0.1	-0.2	0.9
Q3 ^(p)	0.0	0.0	0.0	0.0	0.1	0.0	0.3	-0.2	-0.1	-0.1	0.5

Source: ECB.